NISSUNA UMANA INVESTIGAZIONE SI PUO DIMANDARE VERA SCIENZIA S'ESSA NON PASSA PER LE MATEMATICHE DIMOSTRAZIONI LEONARDO DA VINCI


Mickhail A. Guzev and Alexandr A. Dmitriev

STABILITY ANALYSIS OF TWO COUPLED OSCILLATORS

# STABILITY ANALYSIS OF TWO COUPLED OSCILLATORS 

Mickhail A. Guzev and Alexandr A. Dmitriev


#### Abstract

We study a system of two coupled oscillators linked by a linear elastic spring and positioned vertically in a uniform gravity field. It is demonstrated that the system has different equilibrium configurations below and above the oscillators' suspension centers. We obtained the relations of the string stiffness and the distance between the suspension centers identifying the stability region of the oscillators.


## 1. Introduction

Mechanical oscillators are models of various physical processes and complex physical systems as demonstrated by a vast body of literature. For example, coupled oscillators are used to describe the lattice vibrations in crystals [Kittel 2005].

A well-known and useful oscillator system is the sympathetic oscillators [Sommerfeld 1994], which are two linked oscillators with equal rods and masses interacting through a spring. Small linear oscillations about the equilibrium point have been studied, focusing on analyzing the physical situations depending on the spring stiffness.

There have been many scientific studies on oscillating dynamics of mechanical systems. However, new results still periodically appear. For instance, Maianti et al. [2009] study the impact of symmetrical initial conditions of linked oscillators in a uniform gravity field on the eigenoscillations and obtain the initial angle that ensures an independent frequency spectrum. Ramachandran et al. [2011] deal with different configurations of two pendulums connected by a rod. The results are that there are stable equilibrium configurations that are asymmetrical with respect to the vertical midline. An important property of the system is that there can appear bifurcations depending on the distance between the suspension points. The obtained results are useful for investigation of the pantographic structures [dell'Isola et al. 2016]. The interest in these materials is defined by development of the threedimensional printing technology. They can be regarded as families of pendulums (also called fibers) interconnected by pivots in equilibrium. Synchronization of

[^0]two oscillators is the focus of [Koluda et al. 2014] and their chaotic dynamics is studied in [Huynh and Chew 2010; Huynh et al. 2013].

A system of inverted oscillators also provides physically sound phenomena. Stable positions can also be attained if there is a fast perturbation frequency [Stephenson 1908]. This result is due to Pyotr Kapitza [Kapitza 1951a; Kapitza 1951b]. A more accurate condition of dynamical stabilization of an inverted oscillator is introduced in [Butikov 2011]. Chelomei's problem of the stabilization of an elastic, statically unstable rod by means of a vibration is considered in [Seyranian and Seyranian 2008]. The stability of two inverted linearly linked oscillators is analyzed in [Markeev 2013]. The author reveals bifurcations depending on the linking spring stiffness and single out parameters that lead to stable or unstable equilibria. The phenomenon of stabilization by parametric excitation of an elastically restrained double inverted pendulum is considered in [Arkhipova et al. 2012]. The problem of restabilization of statically unstable linear Hamiltonian systems is analyzed in [Arkhipova and Luongo 2014]. A comprehensive review of the dynamics of a large number of coupled oscillators is presented in [Pikovsky and Rosenblum 2015].

The objective of the current paper is to study the stability of the model of two linearly interacting oscillators in a uniform gravity field. The formal analysis of equilibrium stability is carried out in the framework of the linear stability approach. It consists of determination of the equilibrium position and calculation of the matrix of the second partial derivatives of potential energy in the equilibrium position. If the matrix spectrum is positive, the equilibrium is stable. Otherwise, it is unstable. We focus on analyzing the equilibrium solutions depending on the distance between the suspension points and the spring stiffness. This analysis includes different configurations of the model of coupled oscillators.

## 2. Basic equations

Let us consider two oscillators of length $l$ and mass $m$ in a uniform gravity field. We assume that the suspension points $O_{1}$ and $O_{2}$ are positioned on a motionless horizontal straight line, while the distance between the suspension points $a$ is constant. A massless elastic spring of stiffness $k$ links the masses at points $B_{1}$ and $B_{2}$, which coincide with the masses' positions. We assume that the oscillators move in a fixed vertical plane containing the interval $O_{1} O_{2}$ (see Figure 1). The oscillators can be situated both below the horizontal suspension line (see the region $A 1$ in Figure 1, left) and above it (see the region $A 2$ in Figure 1, right). In the region $A 1$, angles $\varphi_{1}$ and $\varphi_{2}$ lie in the interval $(0, \pi)$, while transition to the region $A 2$ implies the transformation $\varphi_{1}, \varphi_{2} \mapsto-\varphi_{1},-\varphi_{2}$.


Figure 1. Top left: the classical configuration and the region $A 1$. Top right: the classical configuration and the region A2. Bottom left: the modified configuration and the region $A 1$. Bottom right: the modified configuration and the region $A 2$.

Hence, in this article, we consider different configurations of the oscillator model. Configurations presented in Figure 1, top left, correspond to the sympathetic oscillators [Sommerfeld 1994], and configurations of Figure 1, top right, describe a system of inverted oscillators. Both models are well-known in scientific literature, so configurations presented in Figure 1, top, will be called the classical ones.

Configurations of Figure 1, bottom, are presented in [Ramachandran et al. 2011] (called "modified configurations" to distinguish them from Figure 1, top).

It is clear that the kinetic energy of the oscillators is

$$
\begin{equation*}
T=\frac{m l^{2}}{2}\left[\left(\dot{\varphi}_{1}\right)^{2}+\left(\dot{\varphi}_{2}\right)^{2}\right] . \tag{1}
\end{equation*}
$$

Potential energy $U$ includes the energy of the oscillator interaction $k(d-a)^{2} / 2$ and the gravity field energy where $d$ is the spring length. In the region $A 1$, oscillators linked by a linear elastic spring provide

$$
\begin{equation*}
U=U\left(\varphi_{1}, \varphi_{2}\right)=\frac{k(d-a)^{2}}{2}-m g l\left(\sin \varphi_{1}+\sin \varphi_{2}\right) \tag{2}
\end{equation*}
$$

while in the region $A 2$ there is a transformation $g \mapsto-g$ in (2). In the regions $A 1$ and $A 2$, the spring length is given by the formula

$$
d=\sqrt{\left[a+l\left(\cos \varphi_{2}-\cos \varphi_{1}\right)\right]^{2}+l^{2}\left(\sin \varphi_{2}-\sin \varphi_{1}\right)^{2}} .
$$

It is interesting that there is a natural geometrical condition for the configurations. In the case of the classical configurations (Figure 1, top), the difference of the rod length projections on the suspension axis is less then $a$, giving the condition

$$
\begin{equation*}
l\left(\cos \varphi_{1}-\cos \varphi_{2}\right)<a \tag{3}
\end{equation*}
$$

In the case of the modified configurations (Figure 1, bottom), the corresponding difference is larger than $a$ :

$$
\begin{equation*}
l\left(\cos \varphi_{1}-\cos \varphi_{2}\right)>a . \tag{4}
\end{equation*}
$$

From (1) and (2), the Lagrangian of the system ensures

$$
\begin{equation*}
L=T-U=\frac{m l^{2}}{2}\left(\dot{\varphi}_{1}^{2}+\dot{\varphi}_{2}^{2}\right)-\frac{k(d-a)^{2}}{2}+2 m g l \sin \frac{\varphi_{1}+\varphi_{2}}{2} \cos \frac{\varphi_{1}-\varphi_{2}}{2} . \tag{5}
\end{equation*}
$$

Now let us introduce instead of $\varphi_{1}$ and $\varphi_{2}$ new coordinates $q_{1}$ and $q_{2}$, where $q_{1}=\left(\pi-\varphi_{1}-\varphi_{2}\right) / 2$ and $q_{2}=\left(\varphi_{1}-\varphi_{2}\right) / 2$. Introducing new dimensionless time $\tau=t \sqrt{2 g / l}$ and Lagrangian $\Lambda=L / \mathrm{mgl}$, (5) can be rewritten as

$$
\begin{align*}
& \Lambda=\frac{1}{2}\left(\dot{q}_{1}^{2}+\dot{q}_{2}^{2}\right)-\Pi\left(q_{1}, q_{2}\right), \\
& \Pi=\Pi\left(q_{1}, q_{2}\right)=\frac{(s-\mu)^{2}}{2 v}-\cos q_{1} \cos q_{2},  \tag{6}\\
& s^{2}=\sin ^{2} q_{2}+2 \mu \cos q_{1} \sin q_{2}+\mu^{2}, \quad \mu=\frac{a}{2 l}, \quad v=\frac{2 m g l}{k} .
\end{align*}
$$

Parameter $v$ characterizes the relation between the potential energy of the oscillators and the spring's effective energy, while $\mu$ is a kinematic parameter and depends on the metric characteristics.

Differential equations of the oscillator dynamics in the form of Lagrangian equations are

$$
\begin{equation*}
\frac{d}{d \tau} \frac{\partial \Lambda}{\partial \dot{q}_{i}}=\frac{\partial \Lambda}{\partial q_{i}} \quad \Longleftrightarrow \quad \ddot{q}_{i}=-\frac{\partial \Pi}{\partial q_{i}}, \quad i=1,2 \tag{7}
\end{equation*}
$$

System (7) allows for solutions corresponding to both the classical and the modified configurations. Therefore, while analyzing system (7), it is necessary to point out the region of feasible solutions. Conditions (3)-(4) can be written as

$$
\begin{align*}
& \mu+\cos q_{1} \sin q_{2}>0,  \tag{8}\\
& \mu+\cos q_{1} \sin q_{2}<0 . \tag{9}
\end{align*}
$$

Equilibrium configurations of the oscillator system ensue from the condition $\ddot{q}_{i}=0$; then it follows from (7) that they are determined as the critical points of the system's potential energy

$$
\begin{equation*}
\frac{\partial \Pi}{\partial q_{1}}=0, \quad \frac{\partial \Pi}{\partial q_{2}}=0 . \tag{10}
\end{equation*}
$$




Figure 2. Left: the modified symmetric equilibrium configuration for the oscillator model in the region $A 1$. Right: the stability domain $\Omega$ for the modified configuration in the region $A 1$.

Taking into account (6), one can rewrite (10) in the form

$$
\begin{align*}
\sin q_{1}\left[\left(\frac{\mu}{s}-1\right) \mu \sin q_{2}+v \cos q_{2}\right] & =0  \tag{11}\\
\left(1-\frac{\mu}{s}\right)\left(\sin q_{2}+\mu \cos q_{1}\right) \cos q_{2}+v \cos q_{1} \sin q_{2} & =0 \tag{12}
\end{align*}
$$

Thus, by solving the system (11)-(12), one obtains a set of equilibrium configurations.

## 3. Symmetrical equilibrium configurations

Symmetrical configurations are characterized by symmetrical positions of the pendulums with respect to the vertical midline. The classical symmetric configurations in the region $A 1$ follow from $q_{1}=0$, while in the region $A 2$ from $q_{1}=\pi$. In this case, (11) is satisfied identically $\left(\sin q_{1}=0\right)$; then the distance (6) between the oscillators equals $s=\left|\sin q_{2} \pm \mu\right|$ and the condition (8) is equivalent to $\mu \pm \sin q_{2}>0$, i.e., $s=\mu \pm \sin q_{2}$. So (12) reduces to $\sin q_{2}\left(\cos q_{2} \pm v\right)=0$, which was studied in [Markeev 2013].

The modified symmetrical configurations in the region $A 1$ follow from $\varphi_{2}=$ $\pi-\varphi_{1}, q_{1}=0$, and are shown in Figure 2. This allows us to rewrite the condition (9) as $\mu+\sin q_{2}<0$, i.e., $\mu<1$ and $\left|q_{2}\right|<\pi / 2$; then the distance $s=-\left(\mu+\sin q_{2}\right)$ and (12) is equivalent to

$$
\begin{align*}
\left(2 \mu+\sin q_{2}\right) \cos q_{2}+v \sin q_{2} & =0 \\
\Longleftrightarrow & \sin 2 q_{2}+2 \sqrt{4 \mu^{2}+v^{2}} \sin \left(q_{2}-q^{*}\right)=0 \tag{13}
\end{align*}
$$

where $q^{*}=-\arcsin \left(2 \mu / \sqrt{4 \mu^{2}+v^{2}}\right)$. Let $q^{* *}=-\arcsin \mu$; then inside the interval $\left(q^{*}, q^{* *}\right)$, (13) has a unique solution $\tilde{q}$ provided the inequality

$$
\begin{equation*}
v<\sqrt{1-\mu^{2}}, \quad \mu<1, \tag{14}
\end{equation*}
$$

is true. Indeed, (13) is identical to

$$
\begin{equation*}
2 \mu+\sin q_{2}=-v \tan q_{2} . \tag{15}
\end{equation*}
$$

The right-hand side of (15) decreases; it equals $2 \mu / v$ at point $q^{*}$ and $\mu / \sqrt{1-\mu^{2}}$ at point $q^{* *}$. The left-hand side increases; it is less than $2 \mu / \nu$ at point $q^{*}$ and equals $2 \mu / v$ at point $q^{* *}$. If the inequality (14) is satisfied, the function graphs intersect at one and only one point $\tilde{q}$.

Let us analyze the type of equilibrium. The matrix of the second partial derivatives of potential $\Pi$ at critical point $(0, \tilde{q})$ agrees with

$$
\begin{aligned}
& \Pi_{11}=\frac{\partial^{2} \Pi}{\partial q_{1}^{2}}=\left(\frac{\mu}{s}-1\right) \frac{\mu}{v} \sin \tilde{q}+\cos \tilde{q}, \\
& \Pi_{22}=\frac{\partial^{2} \Pi}{\partial q_{2}^{2}}=\frac{1}{v}\left[\cos ^{2} \tilde{q}+\left(\frac{\mu}{s}-1\right)(\sin \tilde{q}+\mu) \sin \tilde{q}\right]+\cos \tilde{q}, \\
& \Pi_{12}=\frac{\partial^{2} \Pi}{\partial q_{1} \partial q_{2}}=0 ;
\end{aligned}
$$

i.e., the matrix is diagonal. At point $\tilde{q}$, since $s=-(\mu+\sin \tilde{q})$, (13) is equivalent to $(s-\mu)=v \tan \tilde{q}$, which results in

$$
\begin{equation*}
\Pi_{11}=\frac{\mu+\cos ^{2} \tilde{q} \sin \tilde{q}}{\cos \tilde{q}(\mu+\sin \tilde{q})}, \quad \Pi_{22}=\frac{1}{v} \cos ^{2} \tilde{q}+\frac{1}{\cos \tilde{q}} . \tag{16}
\end{equation*}
$$

It is straightforward that $\Pi_{22}>0$ and $\Pi_{11}>0$ if

$$
\begin{equation*}
\mu+\cos ^{2} \tilde{q} \sin \tilde{q}<0 . \tag{17}
\end{equation*}
$$

To solve (17), one needs to find the roots of the cubic parabola $x^{3}-x-\mu$ as $x=\sin \tilde{q}$. It ensures the restrictions on parameter $\mu$

$$
\begin{equation*}
0<\mu<\mu_{*}=\frac{2}{3 \sqrt{3}}, \quad x_{1}(\mu)<\sin \tilde{q}<x_{2}(\mu), \tag{18}
\end{equation*}
$$

where $x_{1}(\mu)$ and $x_{2}(\mu)$ are the cubic parabola's roots:

$$
\begin{align*}
& x_{1}(\mu)=-\frac{2}{\sqrt{3}} \sin \left(\frac{\pi}{6}+\phi(\mu)\right), \\
& x_{2}(\mu)=-\frac{2}{\sqrt{3}} \sin \left(\frac{\pi}{6}-\phi(\mu)\right),
\end{align*} \quad \phi(\mu)=\frac{1}{3} \arccos \left(\frac{\mu}{\mu_{*}}\right) .
$$




Figure 3. Left: the modified symmetric equilibrium configuration in the region $A 2$. Right: the solution existence domain for the modified symmetric equilibrium configuration in the region $A 2$. The region $\Omega_{-}$is the stability region.

Thus, the oscillator model in the region A1 given the condition (14) has modified equilibrium configurations depending on the solution $\tilde{q}$ of (13). This equilibrium is stable if the conditions (18) and (19) are satisfied.

Figure 2 shows that the region of solution existence is bounded by a circular $\operatorname{arc} \nu(\mu)=\sqrt{1-\mu^{2}}$. The shaded region $\Omega$ indicates parameters $(\mu, v)$ that ensure stable configuration. The boundary of the stability region $\varrho(\mu)$ is determined by $\Pi_{11}=0$. However, this formula is rather cumbersome; thus, it is not presented. It should be noted that $\varrho(\mu)$ has two branches merging at point $\mu_{*}$.

If a point $(\mu, \nu)$ is outside the domain $\Omega$, then the critical point corresponding to the solution $\tilde{q}$ of (13) is a saddle.

For the modified oscillator model, the equilibrium configurations in the region $A 2$ follow from $q_{1}=\pi\left(\varphi_{1}+\varphi_{2}=-\pi\right)$, the distance $s=\sin q_{2}-\mu>0$, i.e., $q_{2}>0$, and (12) takes the form

$$
\begin{equation*}
\sin q_{2}=2 \mu+v \tan q_{2} \tag{20}
\end{equation*}
$$

The oscillator position corresponding to the region $A 2$ is depicted in Figure 3.
Since $\sin q$ is a concave function as $q \in(0, \pi / 2)$ and $\tan q$ is convex, the number of solutions of (20) depends on the parameters $(\mu, v)$. Particularly, $q_{0}$ exists if the function graphs have a common tangent, i.e., $\cos q_{0}=v / \cos ^{2} q_{0}$. Substituting the obtained $v$ into (20), we get $2 \mu=\sin ^{3} q_{0}$. It follows that there is a curve

$$
\begin{equation*}
v(\mu)=\left[1-(2 \mu)^{2 / 3}\right]^{3 / 2} \tag{21}
\end{equation*}
$$

whose points determine the only solution $q_{0}(\mu)=\arcsin (2 \mu)^{1 / 3}$ of (20). The solution $q_{0}(\mu)$ is a bifurcation point. If one slightly varies the parameters $(\mu, v)$, (20) has either no solution or two solutions $q_{-}$and $q_{+}\left(q_{-}<q_{0}(\mu)<q_{+}\right)$. From convexity of $\tan q$, concavity of $\sin q$, and (21), it follows that the condition for two solutions is

$$
v<\left[1-(2 \mu)^{2 / 3}\right]^{3 / 2},
$$

which leads to $\mu<\frac{1}{2}$.
By analogy to (16), one can infer that

$$
\Pi_{11}=\frac{\mu-\cos ^{2} q_{ \pm} \sin q_{ \pm}}{\cos q_{ \pm}\left(\mu-\sin q_{ \pm}\right)}, \quad \Pi_{22}=\cos ^{2} q_{ \pm}-\frac{v}{\cos q_{ \pm}} .
$$

The function $1-v / \cos ^{3} q$ decreases and equals zero at $q_{0}(\mu)$; therefore, $\Pi_{22}<0$ at the root $q_{+}$of (20). Hence, the oscillators are unstable around the equilibrium from $q_{+}$.

The value of $\Pi_{11}$ is positive in the region where $h(q)=\mu-\cos ^{2} q \sin q$ is positive. This region ensures that

$$
\sin q<x_{1}(\mu), \quad x_{2}(\mu)<\sin q, \quad 0<\mu<\mu_{*} .
$$

Figure 3 shows a shaded region $\Omega_{+}$, where $\Pi_{11}<0$ at $q_{+}$, and another shaded region $\Omega_{-}$, where $\Pi_{11}>0$ at $q_{-}$. The point $\hat{\mu}$ is a tangential point of curves $v(\mu)$ and $\varrho(\mu)$. Calculated values of $\hat{\mu} \approx 0.272166$ and $\hat{v} \approx 0.19245$.

Thus, in the region A2, the equilibria of the modified configurations are determined by the two solutions $q_{-}$and $q_{+}$of (20), which exist as the parameters $(\mu, v)$ comply with (21).

If the parameters $(\mu, \nu)$ are inside the region $\Omega_{+}$, the critical point corresponding to $q_{+}$is a maximum, while otherwise it is a saddle.

If the parameters $(\mu, \nu)$ are inside the region $\Omega_{-}$, the critical point corresponding to $q_{-}$is stable, while otherwise it is again a saddle.

## 4. Asymmetric equilibrium configurations

To study the asymmetric equilibria, it is convenient to use the variables $x=\sin q_{2}$ and $y=\cos q_{1}$. Since $-\pi / 2<q_{2}<\pi / 2$ and $0<q_{1}<\pi / 2$ in the region $A 1$ and $-\pi / 2<q_{1}<0$ in the region $A 2$, these transformations result in a one-to-one mapping in each of the considered regions. It is straightforward that the variables $x$ and $y$ vary within the triangle $\Delta_{+}=\{(x, y):-1<x<1,0<y<1\}$ in the region $A 1$ and $\Delta_{-}=\{(x, y):-1<x<1,-1<y<0\}$ in the region $A 2$. Using the variables $x$ and $y$, the potential $\Pi$ is given by

$$
\Pi(x, y)=\frac{(s-\mu)^{2}}{2 v} \mp \sqrt{1-x^{2}} \cdot y, \quad s^{2}=x^{2}+2 \mu x y+\mu^{2},
$$

where the minus corresponds to the region $A 1$ and the plus corresponds to $A 2$. Then the system (10) can be rewritten as

$$
\begin{aligned}
\mu \frac{s-\mu}{s} k(x) \mp v & =0, \\
\frac{s-\mu}{s}(x+\mu y) \pm v k(x) y & =0,
\end{aligned}
$$

By eliminating $(s-\mu) / s$, we obtain the relation $\mu y+x\left(1-x^{2}\right)=0$, which suggests that the critical points of the potential $\Pi$ are determined from the system

$$
\begin{align*}
h(x, \mu)=\mu \frac{s-\mu}{s} k(x) & = \pm v  \tag{22}\\
\mu y+x\left(1-x^{2}\right) & =0 \tag{23}
\end{align*}
$$

The left-hand side of (23) differs from the cubic parabola pertaining to (17), by a multiplicator $y$ at $\mu$.

Substituting (23) in the $s$ relation, one obtains

$$
\begin{equation*}
s^{2}=2 x^{4}-x^{2}+\mu^{2} \tag{24}
\end{equation*}
$$

The triangle $\Delta_{+}$intersects the cubic parabola of (23) if

$$
\begin{align*}
-\sqrt{1-\mu} & \leq x & \leq x_{1}(\mu), & \\
x_{2}(\mu) & \leq x \leq 0 & & \text { as } 0<\mu<\mu_{*}  \tag{25}\\
-\sqrt{1-\mu} & \leq x \leq 0 & & \text { as } \mu_{*} \leq \mu<1
\end{align*}
$$

Thus, the asymmetric equilibria in the region A1 may exist only if $0<\mu<1$ and are determined by the solutions $\tilde{x}$ of (22) as the $s$ follows from (24) agreeing with (25).

Condition (8) for the classical configurations takes the form

$$
\begin{equation*}
\mu+x y>0 \tag{26}
\end{equation*}
$$

Inequality (26) then can be rewritten as

$$
\begin{equation*}
x^{2}+y^{2}<1, \quad y \geq-x \quad \text { as }-1<x \leq 0 \tag{27}
\end{equation*}
$$

Indeed, since $y<0$ and $x<0$, by multiplying (26) by $y$ and using (23), we get

$$
y(\mu+x y)=x\left(x^{2}-1\right)+x y^{2}=x\left(x^{2}+y^{2}-1\right) \geq 0 \quad \text { or } \quad x^{2}+y^{2} \leq 1
$$

For the modified configurations, the inequality sign in (26) changes to the opposite; then the condition of existence is determined by

$$
\begin{equation*}
x^{2}+y^{2}>1, \quad y \geq-x \quad \text { as }-1<x \leq 0 \tag{28}
\end{equation*}
$$

On the other hand, by multiplying (26) by $\mu$, one can determine the boundary demarcating the classical configuration from the modified one:

$$
\mu^{2}-x^{2}\left(1-x^{2}\right)=0 .
$$

By solving the biquadratic equation, one can find the intersection points of a unit circle and the cubic parabola of (23):

$$
\hat{x}_{1}(\mu)=-\sqrt{\frac{1}{2}+\sqrt{\frac{1}{4}-\mu^{2}}}, \quad \hat{x}_{2}(\mu)=-\sqrt{\frac{1}{2}-\sqrt{\frac{1}{4}-\mu^{2}}} .
$$

The asymmetric equilibrium is stable if the eigenvalues of the second derivative matrix of the potential $\Pi$ are positive. It can be shown that the eigenvalues are positive if and only if det $\Pi^{\prime \prime}>0$. Moreover, det $\Pi^{\prime \prime}$ coincides with the accuracy of a multiplicator with the derivative of $h(x, \mu)$ over $x$, which leads to

$$
\operatorname{det} \Pi^{\prime \prime}=\frac{\mu}{-x} h^{\prime}(x, \mu)
$$

By figuring out $h^{\prime}(x, \mu)$ and omitting always-positive multiplicators, one can see that the equilibrium is stable at the point $\tilde{x}$, the solution of (23), if the function

$$
\Lambda(x, \mu)=\mu x^{2}\left(4 x^{2}-1\right)\left(1-x^{2}\right)+s^{2}(s-\mu)
$$

is positive.
The stability region boundary is determined by $h(x, \mu)=v$ and $h^{\prime}(x, \mu)=0$. However, the condition $h^{\prime}(x, \mu)=0$ implies that the solution $\tilde{x}$ is a local extremum of the function $h(x, \mu)$ and a bifurcation point of the solution of (22), which results in the solution $\tilde{x}$ dividing into the two solutions $\tilde{x}_{-}<\tilde{x}_{+}$. One of the solutions is stable since $h^{\prime}(x, \mu)$ changes its sign at the point $\tilde{x}$. The solutions of $\Lambda(x, \mu)=0$ taking into account the corresponding restrictions on $x$ determine $x$ as a function of $\mu$. Then by substituting it into (22), we have the function $\varrho(\mu)$, whose graph is the boundary of the stability region of the asymmetric equilibria.

The region A1. Equation (22) is written in the form

$$
\begin{equation*}
\mu \frac{s-\mu}{s} k(x)=v \tag{29}
\end{equation*}
$$

Since $k(x)<0$, the function $h(x, \mu)$ is positive if $s<\mu$. This inequality is valid if $x^{*}=1 / \sqrt{2}<x<0$. From this, it follows that in the region $A 1$ the solution of (23) lies within the intersection of the interval $\left(x^{*}, 0\right)$ and the intervals determined by the inequalities (25).

In the case of classical configuration, the inequality (27) must be satisfied, while the modified configuration is valid given the inequality (28). The boundary of the solution existence region is determined by the maximal and minimal values of $h(x, \mu)$ for corresponding $\mu$. The stability region is determined by the values



Figure 4. Left: the asymmetric classical configuration in the region $A 1$. Right: the stability domain $\Omega$ of the asymmetric classical configuration in the region $A 1$.
of $\varrho(\mu)$ while $\Lambda(x, \mu)$ must be positive. Figure 4 , right, shows the solution existence region of (29) for the sympathetic oscillators (Figure 4, left). The values $\mu_{\min }$ and $\mu_{\max }$ are determined by the condition of maximality and minimality of $\mu$, which ensures $\Lambda(x, \mu)$ to be zero. Calculated values of $\mu_{\min } \approx 0.452258$ and $\mu_{\max } \approx 0.693692$. The stable equilibrium region $\Omega$ is shaded and coincides with the region of two-solution existence $\tilde{x}_{-}<\tilde{x}_{+}$of (22) with $\tilde{x}_{-}$being the stable equilibrium. It is worth noticing that the sympathetic oscillators correspond to the branch of the cubic parabola (23) corresponding to the $x$ satisfying

$$
\hat{x}_{2}(\mu)<x<0 \quad \text { as } 0<\mu<\mu_{*} \quad \text { and } \quad-\sqrt{1-\mu}<x<0 \quad \text { as } \mu_{*} \leq \mu<0
$$

The equilibrium existence region of the modified configuration (Figure 5, left, is depicted in Figure 5, right). The condition (28) is satisfied for two branches of the parabola (23) as $0<\mu<\mu_{*}$, corresponding to the $x$ satisfying

$$
\begin{equation*}
-\sqrt{1-\mu} \leq x \leq x_{1}(\mu) \quad \text { and } \quad x_{2}(\mu) \leq x \leq \hat{x}_{2}(\mu) \tag{30}
\end{equation*}
$$

Also from the condition $x^{*}<x$, it follows that the first inequality of (30) specifies the modified model in the region $A 1$ as $x^{*}<x_{1}(\mu)$, which is true if $\mu^{*}=1 / 2 \sqrt{2}<\mu$. Given $\mu=\mu_{*}$, these branches coalesce and as $\mu_{*}<\mu$ they specify the sole function $h(x, \mu)$ within the interval $\left(-\sqrt{1-\mu}, \hat{x}_{2}(\mu)\right)$. The condition $-\sqrt{1-\mu}<\hat{x}_{2}(\mu)$ results in the inequality $\mu<\frac{1}{2}$. Therefore, the solution existence region is specified by

$$
\begin{aligned}
x_{2}(\mu) & \leq x \leq \hat{x}_{2}(\mu)
\end{aligned} \quad \text { as } 0<\mu<\mu_{*}, ~ 子 \hat{x}_{2}(\mu) \quad \text { as } \mu_{*} \leq \mu<\frac{1}{2}, ~ 子 x_{1}^{*}(\mu) \quad \text { as } \mu^{*} \leq \mu<\mu_{*} .
$$




Figure 5. Left: the asymmetrical modified configuration in region A1. Right: the stability domain of the asymmetrical configuration is the merger of the regions $\Omega$ and $\Omega_{1}$.
and bounded by the curves $h\left(\hat{x}_{2}(\mu), \mu\right)$ and $h(-\sqrt{1-\mu}, \mu)$. Analogous to the case of the sympathetic oscillators, one can determine the boundary of the local maximum existence region for the function $h(x, \mu): \mu_{\min } \approx 0.378424$ and $\mu_{\max } \approx$ 0.452258 .

The stability region $\Omega$, corresponding to the branch of the cubic parabola with the point $x_{2}(\mu)$, encompasses the region $\Omega_{2}$ of the two-equilibrium-solution existence. The stability region $\Omega_{1}$ corresponds to the parabola's branch with the point $x_{1}(\mu)$. In the region of two-solution existence, there is a stable equilibrium corresponding to the solution $\tilde{x}_{-}$. The point $Q$ indicates the coalescence point between the branches and equals $(2, \sqrt{2}) / 3 \sqrt{3}$.

The region $\boldsymbol{A 2}$. In this case, we write (22) in the form

$$
\begin{equation*}
\mu \frac{s-\mu}{s} k(x)=-v . \tag{31}
\end{equation*}
$$

The solutions of (31) exist if $-1<x<x^{*}$. Since $x^{*} \leq \hat{x}_{2}(\mu)$ and $x^{*} \leq-\sqrt{1-\mu}$, the sympathetic oscillators have no asymmetric equilibria in the region A2.

The modified configurations exist if $s<\mu$ or $x<x^{*}$. This condition is satisfied if $-\sqrt{1-\mu}<x<x_{1}(\mu)$ as $0<\mu<\mu^{*}$ and $-\sqrt{1-\mu}<x<x^{*}$ as $\mu^{*} \leq \mu<\frac{1}{2}$. Since $x<-\frac{1}{2}$ and $s<\mu$, the function $h(x, \mu)$ increases, i.e., $h^{\prime}(x, \mu)>0$. The solution existence region is specified by the inequalities $h(-\sqrt{1-\mu}, \mu)<\nu<$ $h\left(x_{1}(\mu), \mu\right)$ as $0<\mu<\mu^{*}$ and $h(-\sqrt{1-\mu}, \mu)<\nu<0$ as $\mu^{*} \leq \mu<\frac{1}{2}$. Since $\operatorname{det} \Pi^{\prime \prime}=v h^{\prime}(x, \mu) / x$ and $x<0$, then det $\Pi^{\prime \prime}<0$ and there is no stable equilibrium in the region $A 2$.

## 5. Conclusions

The analysis of the stability of two coupled oscillators showed that the model solutions significantly depend on the dimensionless parameters of varied physical origins. We demonstrated that the natural dimensionless kinematic parameter $\mu$ is subjected to the relation of the distance between the suspension points and the oscillator length. The dimensionless energetic parameter $v$ is equal to the relation between the potential energy of the oscillator and the spring's effective energy. Thus, the parameter set $(\mu, \nu)$ presents the convenient variables of the model.

Though we considered a static case, dynamic stability of such systems was investigated using chains of particles connected by springs, some of which could exhibit negative stiffness [Pasternak et al. 2014]. The necessary stability condition was formulated: only one spring in the chain can have negative stiffness, and the value of negative stiffness cannot exceed a certain critical value. Applying the Cosserat theory with negative Cosserat shear modulus was proposed in [Pasternak et al. 2016]. It was shown that, when the sum of the negative Cosserat shear modulus and the conventional shear modulus is positive, the waves can propagate.

The demonstrated phenomena of the system's critical dynamics of the linked oscillators are important to general understanding of the nature of different processes. At macroscales, they play a crucial role in determining the fragility and instability of rocks [Tarasov and Guzev 2013] whereas at microscales the dynamics of phononic crystals that are lattices of linked oscillators is governed by the parameters $(\mu, v)$ [Ghasemi Baboly et al. 2013]. In addition, an important application is magnetic tweezers, which may permit us to handle even single micromolecules [Lipfert et al. 2009].

## References

[Arkhipova and Luongo 2014] I. M. Arkhipova and A. Luongo, "Stabilization via parametric excitation of multi-dof statically unstable systems", Commun. Nonlinear Sci. Numer. Simul. 19:10 (2014), 3913-3926.
[Arkhipova et al. 2012] I. M. Arkhipova, A. Luongo, and A. P. Seyranian, "Vibrational stabilization of the upright statically unstable position of a double pendulum", J. Sound Vib. 331:2 (2012), 457469.
[Butikov 2011] E. I. Butikov, "An improved criterion for Kapitza's pendulum stability", J. Phys. A 44:29 (2011), 295202.
[dell’Isola et al. 2016] F. dell'Isola, I. Giorgio, M. Pawlikowski, and N. L. Rizzi, "Large deformations of planar extensible beams and pantographic lattices: heuristic homogenization, experimental and numerical examples of equilibrium", P. Roy. Soc. A 472:2185 (2016), 20150790.
[Ghasemi Baboly et al. 2013] M. Ghasemi Baboly, M. F. Su, C. M. Reinke, S. Alaie, D. F. Goettler, I. El-Kady, and Z. C. Leseman, "The effect of stiffness and mass on coupled oscillations in a phononic crystal", AIP Adv. 3:11 (2013), 112121.
[Huynh and Chew 2010] H. N. Huynh and L. Y. Chew, "Two-coupled pendulum system: bifurcation, chaos and the potential landscape approach", Internat. J. Bifur. Chaos Appl. Sci. Engrg. 20:8 (2010), 2427-2442.
[Huynh et al. 2013] H. N. Huynh, T. P. T. Nguyen, and L. Y. Chew, "Numerical simulation and geometrical analysis on the onset of chaos in a system of two coupled pendulums", Commun. Nonlinear Sci. Numer. Simul. 18:2 (2013), 291-307.
[Kapitza 1951a] P. L. Kapitza, "Маятник с вибрирующим подвесом" ("Pendulum with vibrating suspension"), Usp. Fiz. Nauk. 44:5 (1951), 7-20.
[Kapitza 1951b] P. L. Kapitza, "Динамическая устойчивость маятника при колеблю ейся точке подвеса", Zh. Eksp. Teor. Fiz. 21:5 (1951), 588-592. Translated as "Dynamical stability of a pendulum when its point of suspension vibrates" pp. 714-725 in Collected papers of P. L. Kapitza, vol. 2, edited by D. ter Haar, Pergamon, London, 1965.
[Kittel 2005] C. Kittel, Introduction to solid state physics, 8th ed., Wiley, Hoboken, NJ, 2005.
[Koluda et al. 2014] P. Koluda, P. Perlikowski, K. Czolczynski, and T. Kapitaniak, "Synchronization configurations of two coupled double pendula", Commun. Nonlinear Sci. Numer. Simul. 19:4 (2014), 977-990.
[Lipfert et al. 2009] J. Lipfert, X. Hao, and N. H. Dekker, "Quantitative modeling and optimization of magnetic tweezers", Biophys. J. 96:12 (2009), 5040-5049.
[Maianti et al. 2009] M. Maianti, S. Pagliara, G. Galimberti, and F. Parmigiani, "Mechanics of two pendulums coupled by a stressed spring", Am. J. Phys. 77:9 (2009), 834-838.
[Markeev 2013] A. P. Markeev, "О движении связанных маятников" ("On the motion of connected pendulums"), Nelin. Dinam. 9:1 (2013), 27-38.
[Pasternak et al. 2014] E. Pasternak, A. V. Dyskin, and G. Sevel, "Chains of oscillators with negative stiffness elements", J. Sound. Vib. 333:24 (2014), 6676-6687.
[Pasternak et al. 2016] E. Pasternak, A. V. Dyskin, and M. Esin, "Wave propagation in materials with negative Cosserat shear modulus", Int. J. Eng. Sci. 100 (2016), 152-161.
[Pikovsky and Rosenblum 2015] A. Pikovsky and M. Rosenblum, "Dynamics of globally coupled oscillators: progress and perspectives", Chaos 25 (2015), 097616.
[Ramachandran et al. 2011] P. Ramachandran, S. G. Krishna, and Y. M. Ram, "Instability of a constrained pendulum system", Am. J. Phys. 79:4 (2011), 395-400.
[Seyranian and Seyranian 2008] A. A. Seyranian and A. P. Seyranian, "Chelomei's problem of the stabilization of a statically unstable rod by means of a vibration", J. Appl. Math. Mech. 72:6 (2008), 649-652.
[Sommerfeld 1994] A. Sommerfeld, Vorlesungen über theoretische Physik, Band I: Mechanik, Harri Deutsch, Thun, Switzerland, 1994.
[Stephenson 1908] A. Stephenson, "On induced stability", Philos. Mag. (6) 15:86 (1908), 233-236.
[Tarasov and Guzev 2013] B. G. Tarasov and M. A. Guzev, "Mathematical model of fan-head shear rupture mechanism", Key Eng. Mat. 592-593 (2013), 121-124.

Received 8 Nov 2015. Revised 11 Apr 2016. Accepted 14 May 2016.
Mickhail A. GuZEV: guzev@iam.dvo.ru
Institute for Applied Mathematics, Far Eastern Branch, Russian Academy of Sciences, Radio 7, Vladivostok, 690041, Russia

ALEXANDR A. Dmitriev: dmitriev@iam.dvo.ru
Institute for Applied Mathematics, Far Eastern Branch, Russian Academy of Sciences, Radio 7, Vladivostok, 690041, Russia

## MATHEMATICS AND MECHANICS OF COMPLEX SYSTEMS

EDITORIAL BOARD
Antonio Carcaterra
Eric A. Carlen
Francesco dell'Isola RaffaEle Esposito
Albert Fannjiang Gilles A. Francfort Pierangelo Marcati Jean-Jacques Marigo Peter A. Markowich Martin Ostoja-Starzewski

Pierre Seppecher
David J. Steigmann Paul Steinmann
Pierre M. Suquet
MANAGING EDITORS
Micol Amar
Corrado Lattanzio
Angela Madeo
Martin Ostoja-Starzewski
ADVISORY BOARD
AdNAN AKAY
Holm Altenbach Micol Amar
Harm Askes
Teodor Atanacković Victor Berdichevsky

Guy Bouchitté
Andrea Braides
Roberto Camassa
Mauro Carfore
Eric Darve
Felix Darve
Anna De Masi
Gianpietro Del Piero
Emmanuele Di Benedetto
Bernold Fiedler
Irene M. Gamba
David Y. Gao
Sergey Gavrilyuk
Timothy J. Healey
Dominique Jeulin
Roger E. Khayat
Corrado Lattanzio ROBERT P. LIPTON Angelo Luongo
Angela Madeo
Juan J. Manfredi
Carlo Marchioro
Gérard A. Maugin
Roberto Natalini
Patrizio Neff
Andrey Piatnitski
Errico Presutti
Mario Pulvirenti
Lucio Russo
Miguel A. F. Sanjuan
Patrick Selvadurai
Alexander P. Seyranian
Miroslav Šilhavý
Guido Sweers
Antoinette Tordesillas Lev Truskinovsky
Juan J. L. Velázquez
Vincenzo Vespri
Angelo Vulpiani

## msp.org/memocs

Università di Roma "La Sapienza", Italia
Rutgers University, USA
(CO-CHAIR) Università di Roma "La Sapienza", Italia
(TREASURER) Università dell'Aquila, Italia
University of California at Davis, USA
(CO-CHAIR) Université Paris-Nord, France
Università dell'Aquila, Italy
École Polytechnique, France
DAMTP Cambridge, UK, and University of Vienna, Austria
(CHAIR MANAGING EDITOR) Univ. of Illinois at Urbana-Champaign, USA
Université du Sud Toulon-Var, France
University of California at Berkeley, USA
Universität Erlangen-Nürnberg, Germany
LMA CNRS Marseille, France

Università di Roma "La Sapienza", Italia
Università dell'Aquila, Italy
Université de Lyon-INSA (Institut National des Sciences Appliquées), France
(CHAIR MANAGING EDITOR) Univ. of Illinois at Urbana-Champaign, USA

Carnegie Mellon University, USA, and Bilkent University, Turkey
Otto-von-Guericke-Universität Magdeburg, Germany
Università di Roma "La Sapienza", Italia
University of Sheffield, UK
University of Novi Sad, Serbia
Wayne State University, USA
Université du Sud Toulon-Var, France
Università di Roma Tor Vergata, Italia
University of North Carolina at Chapel Hill, USA
Università di Pavia, Italia
Stanford University, USA
Institut Polytechnique de Grenoble, France
Università dell'Aquila, Italia
Università di Ferrara and International Research Center MEMOCS, Italia
Vanderbilt University, USA
Freie Universität Berlin, Germany
University of Texas at Austin, USA
Federation University and Australian National University, Australia
Université Aix-Marseille, France
Cornell University, USA
École des Mines, France
University of Western Ontario, Canada
Università dell'Aquila, Italy
Louisiana State University, USA
Università dell'Aquila, Italia
Université de Lyon-INSA (Institut National des Sciences Appliquées), France
University of Pittsburgh, USA
Università di Roma "La Sapienza", Italia
Université Paris VI, France
Istituto per le Applicazioni del Calcolo "M. Picone", Italy
Universität Duisburg-Essen, Germany
Narvik University College, Norway, Russia
Università di Roma Tor Vergata, Italy
Università di Roma "La Sapienza", Italia
Università di Roma "Tor Vergata", Italia
Universidad Rey Juan Carlos, Madrid, Spain
McGill University, Canada
Moscow State Lomonosov University, Russia
Academy of Sciences of the Czech Republic
Universität zu Köln, Germany
University of Melbourne, Australia
École Polytechnique, France
Bonn University, Germany
Università di Firenze, Italia
Università di Roma La Sapienza, Italia

MEMOCS (ISSN 2325-3444 electronic, 2326-7186 printed) is a journal of the International Research Center for the Mathematics and Mechanics of Complex Systems at the Università dell'Aquila, Italy.

Cover image: "Tangle" by © John Horigan; produced using the Context Free program (contextfreeart.org).

## PUBLISHED BY

mathematical sciences publishers nonprofit scientific publishing
http://msp.org/
© 2016 Mathematical Sciences Publishers

Mathematics and Mechanics of Complex Systems
vol. 4 no. 2

Constraint reaction and the Peach-Koehler force for dislocation networks

Riccardo Scala and Nicolas Van Goethem
Stability analysis of two coupled oscillators
139
Mickhail A. Guzev and Alexandr A. Dmitriev
Analysis of the electromagnetic reflection and transmission 153 through a stratified lossy medium of an elliptically
polarized plane wave
Fabio Mangini and Fabrizio Frezza
Dislocation-induced linear-elastic strain dynamics by a
Cahn-Hilliard-type equation
Nicolas Van Goethem

MEMOCS is a journal of the International Research Center for the Mathematics and Mechanics of Complex Systems at the Università dell' Aquila, Italy.


[^0]:    Communicated by Francesco dell'Isola.
    MSC2010: 70E55, 70H14.
    Keywords: coupled oscillators, equilibrium configurations, stability, linear interaction.

